

	<b>Assignor, If Applicable</b>	<b>Deal Name</b>	<b>ISIN</b>	<b>Tranche</b>	<b>Purchase Amount</b>	<b>Sale Date, If Applicable</b>
1	Eurohypo	ACE 2005-AG1	US004427CH14	M6	\$ 10,741,000.00	
2	Eurohypo	ACE 2005-HE5	US004421RK18	M6	\$ 13,711,000.00	November 10, 2011
3	Eurohypo	ACE 2005-HE5	US004421RJ45	M5	\$ 6,000,000.00	November 10, 2011
4	Barrington II	ACE 2005-WF1	US004421QU09	M6	\$ 3,540,000.00	August 13, 2012
5	Barrington II	ACE 2005-WF1	US004421QT36	M5	\$ 2,500,000.00	August 13, 2012
6	Eurohypo	ACE 2006-ASAP2	US004421XN82	M7	\$ 1,865,000.00	
7	Eurohypo	ACE 2006-ASAP3	US00442VAK35	M5	\$ 4,250,000.00	
8		ACE 2006-ASAP5	US004422AF88	A2D	\$ 7,914,240.00	November 21, 2011
9		ACE 2006-HE1	US004421WQ23	A2D	\$ 4,800,000.00	November 21, 2011
10		ACE 2007-HE4	US00442LAD10	A2C	\$ 3,120,000.08	November 3, 2011
11		ACE 2007-WM2	US00442KAE10	A2D	\$ 5,825,760.00	November 10, 2011
12	Barrington II	DBALT 2006-AR4	US25150PAD15	M1	\$ 10,984,000.00	
13	Barrington II	FBRSSI 2005-2	US30246QAM50	M6	\$ 19,630,000.00	January 27, 2012
14	Barrington II	FBRSSI 2005-4	US30246QBU67	AV24	\$ 6,000,000.00	November 21, 2011
15		GSAA 2005-6	US36242D3W18	A3	\$ 24,000,000.00	July 7, 2011
16	Eurohypo	JPALT 2006-A7	US466286AT88	2A5	\$ 21,300,000.00	August 10, 2012
17	Eurohypo	JPMMT 2006-A5	US46629CAQ06	4A2	\$ 16,373,000.00	
18	Palmer Sq. 3	NAA 2006-AR3	US65537EAG98	M1	\$ 5,429,000.00	
19	Barrington II	NHELI 2005-FM1	US65536HAJ77	M4	\$ 5,135,000.00	November 16, 2011
20	Eurohypo	NHELI 2005-HE1	US65536HBH03	M6	\$ 9,552,000.00	November 10, 2011
21	Barrington II	NHELI 2006-WF1	US65536RAG11	M3	\$ 11,524,000.00	November 21, 2011
22	Barrington II	NHELI 2006-WF1	US65536RAF38	M2	\$ 10,000,000.00	June 7, 2012